

From: Gavin, Mark <mgavin@lehman.com>
Sent: Tuesday, December 4, 2007 4:30 PM (GMT)
To: REPO TRADE SUPPORT <REPO_TRADE_SUPPORT@lehman.com>
Cc: Hraska, James W <JHraska@lehman.com>; Montuoro, William <william.montuoro@lehman.com>; Balance Sheet Group NY <balancesheetgroupny@lehman.com>; McGarvey, Michael <mmcgarve@lehman.com>; Martinez, Jose <jose.martinez@lehman.com>; Michaels, Jamie <jamie.michaels@lehman.com>; Atkins, Jonathan <jatkins@lehman.com>; Silverberg, Marc <marc.silverberg@lehman.com>; Gere, Thomas <thomas.gere@lehman.com>; Gerber, Stephen <stephen.gerber@lehman.com>; Gothard, Chaz S <cgothard@lehman.com>; Hibbitt, Darren <dhibbitt@lehman.com>; Jawad, Anthony C <ajawad@lehman.com>; King, Mitchell <mking@lehman.com>; Gothard, Chaz S <cgothard@lehman.com>; Allery, Stephen <stephen.allery@lehman.com>; Feraca, John <joferaca@lehman.com>; Hibbitt, Darren <dhibbitt@lehman.com>
Subject: REPO 105 US AGENCY & TIPS REPO ROLLS 5th Dec / 12th Dec
Attach: 20071205 Mizuho Tips 105 Roll.xls;20071205 Mizuho AGY 105 Rol .xls;20071205 Barclays AGY 105 Roll.xls;20071205 UBS AGY 105 Rol .xls

Please book the below trades to 7LZ at 10bps please. 5th Dec / 12th Dec

Mizuho ` \$1,985m Tips
\$ 50m DTC
UBS \$ 673m
Mitsubishi Off
Barclays \$ 295m
<<20071205 Mizuho Tips 105 Roll.xls>> <<20071205 Mizuho AGY 105 Rol .xls>> <<20071205 Barclays AGY 105 Roll.xls>> <<20071205 UBS AGY 105 Rol .xls>>

In addition to the \$1,002m with KBC 21st Nov to 21st Dec
Any issues please contact me - if later this evening I can be reached on
+44 797 1607262
Mark

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> _____
> From: Gavin, Mark
> Sent: Tuesday, November 27, 2007 2:17 PM
> To: REPO TRADE SUPPORT
> Cc: Hraska, James W; Montuoro, William; Balance Sheet Group NY;
> McGarvey, Michael; Martinez, Jose; Michaels, Jamie; Atkins, Jonathan;
> Silverberg, Marc; Gere, Thomas; Gerber, Stephen; Gothard, Chaz S;
> Hibbitt, Darren; Jawad, Anthony C; King, Mitchell; Gothard, Chaz S;
> Allery, Stephen; Feraca, John; Hibbitt, Darren
> Subject: REPO 105 US AGENCY & TIPS REPO ROLLS 28 Nov - 5 Dec
>
>
> Please book the below trades to 7LZ at 10bps please. 28th / 5th Dec
>
> Mizuho ` \$1,761m Tips
> UBS \$2,509m
> Mitsubishi \$1,551m

> Barclays \$1,660m
> \$1,217m TVA's
> \$ 826m DTC
>
> << File: Repo rollover TIPS 23 Nov 07.xls >> << File: 20071126 UBS
> AGY 105 Rol .xls >> << File: 20071123 Mitsubishi AGY 105 Rol .xls >>
> << File: 20071126 Barclays AGY 105 Roll_v2 .xls >>
>
> In addition to the \$1,002m with KBC 21st Nov to 21st Dec brings us to
> a total of \$10,526m for year end
>
> Any issues please contact me - if later this evening I can be reached
> on +44 797 1607262
> Mark
>
> NB. We have not traded so please arrange to fund out of tomorrow:
>
> \$78m of the original amount
> \$661m of the additional amount
> << File: 20071126NotTraded.xls >>
>
> \$897m additional LBI Tips
> << File: 112307 CPI 105 Roll (CPIv2).xls >>
>
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